

Stochastic equilibrium problems

Roger Wets

Department of Mathematics

University of California, Davis

Abstract. Equilibrium problems occur in a significant number of areas: transportation, communications, finance, marketing, economics, and so on. But like for optimization problems, the environment is usually uncertain (stochastic). I shall describe a constructive approach to derive necessary and sufficient conditions for the existence of equilibrium points, and sketch out the algorithmic strategies that are presently under development.